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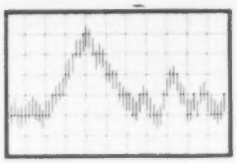

# OPEN INTEREST REPORT

OCTOBER 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | OCTOBER 1986 | OCTOBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 33,078 | 34,561 | 4.48% |
| Corn | 158,429 | 135,943 | -14.19% |
| Oats | 3,783 | 6,084 | 60.82% |
| Soybeans | 85,292 | 97,152 | 13.91% |
| Soybean Oil | 66,372 | 69,040 | 4.02% |
| Soybean Meal | 56,566 | 63,850 | 12.88% |
| Silver (1,000 oz) | 13,035 | 13,062 | 0.21% |
| Gold(kilo) | 1,584 | 1,231 | -22.29% |
| Silver (5,000 oz) | | 422 | |
| Gold (1,000 oz) | | 961 | |
| GNMA Mrtges, CDR | 1,374 | 1,132 | -17.61% |
| Corporate Bond Index | | 308 | |
| T-Bonds | 232,370 | 366,522 | 57.73% |
| T-Notes (6 1/2-10 year) | 61,597 | 82,598 | 34.09% |
| MMI Maxi | 7,558 | 4,244 | -43.85% |
| Municipal Bond Institutional Index | 8,307 | 15,554 | 87.24% |
| CHICAGO BD OF TRADE | 729,345 | 892,664 | 2 |
| Wheat | 14,149 | 20,758 | 46.71% |
| Value Line Index | 6,625 | 3,701 | -44.14% |
| Mini Value Line | 104 | 100 | -3.85% |
| KANSAS CITY BD OF TRADE | 20,878 | 24,559 | 17.63% |
| Coffee "C" | 18,769 | 24,179 | 28.82% |
| Sugar #11 | 84,290 | 95,197 | 12.94% |
| Sugar #14 | 5,993 | 6,286 | 4.89% |
| White Sugar | | 429 | |
| Cocoa (10 M tons) | 25,189 | 32,042 | 27.21% |
| CPI-W | 61 | 1 | -98.36% |
| COFFEE SUGAR & COCOA | 134,302 | 158,134 | 17.75% |

| | OCTOBER 1986 | OCTOBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 8,665 | 6,648 | -23.28% |
| Corn (1,000 bu) | 8,806 | 9,679 | 9.91% |
| Oats (1,000 bu) | 67 | 233 | 247.76% |
| Soybeans (1,000 bu) | 10,955 | 4,889 | -55.37% |
| Soybean Meal Old | 25 | 0 | -100.00% |
| Soybean Meal New | 267 | 281 | 5.24% |
| Live Cattle (20,000#) | 488 | 620 | 27.05% |
| Live Hogs (15,000#) | 3,598 | 1,006 | -72.04% |
| New York Silver | 286 | 308 | 7.69% |
| New York Gold | 370 | 316 | -14.59% |
| Platinum | 155 | 62 | -60.00% |
| Copper | 6 | 0 | -100.00% |
| New Copper | 131 | 0 | -100.00% |
| T-Bonds ($50,000) | 1,863 | 6,173 | 231.35% |
| T-Bills ($500,000) | 579 | 76 | -86.87% |
| British Pound | 195 | 127 | -34.87% |
| Swiss Franc | 686 | 296 | -56.85% |
| Deutschemark | 435 | 344 | -20.92% |
| Japanese Yen | 348 | 161 | -53.74% |
| Canadian Dollar | 51 | 43 | -15.69% |
| MIDAMERICA COMMODITY EX | 37,976 | 31,262 | -17.68% |
| Live Hogs (30,000#) | 27,447 | 24,111 | -12.15% |
| Pork Bellies (38,000#) | 9,432 | 9,593 | 1.71% |
| Live Cattle | 57,668 | 74,625 | 29.40% |
| Feeder Cattle | 9,277 | 22,276 | 140.12% |
| Lumber | 5,673 | 6,914 | 21.88% |
| T-Bills (90-day) | 37,027 | 27,189 | -26.57% |
| Domestic CD (90-day) | 22 | | -100.00% |
| Eurodollar (3-month) | 227,364 | 369,736 | 62.62% |
| European Currency Unit | 1,227 | | -100.00% |
| Gold | | 4,402 | |
| British Pound | 36,992 | 41,563 | 12.36% |
| Canadian Dollar | 12,377 | 19,138 | 54.63% |
| Deutschemark | 47,807 | 43,385 | -9.25% |
| Japanese Yen | 43,062 | 40,297 | 7.51% |
| Swiss Franc | 32,621 | 29,809 | -8.62% |
| French Franc | 182 | 797 | 337.91% |
| Australian Dollar | | 1,352 | |
| S&P 500 Index | 138,262 | 152,340 | 10.18% |
| CHICAGO MERCANTILE EX | 686,440 | 873,527 | 27.25% |

| | OCTOBER 1986 | OCTOBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 4,673 | 6,204 | 32.76% |
| White Wheat (5,000 bu) | 48 | 74 | 54.17% |
| High Fructose Corn Syrup | | 13 | |
| MINNEAPOLIS GRAIN EX | 4,721 | 6,291 | 33.26% |
| Copper | 70,396 | 49,383 | -29.85% |
| Silver (5,000 oz) | 89,998 | 82,890 | -7.90% |
| Gold (100 oz) | 146,778 | 133,422 | -9.10% |
| Aluminum | 948 | 441 | -53.48% |
| Moody's Index | | 870 | |
| COMMODITY EXCHANGE | 308,120 | 267,006 | -13.34% |
| Cotton #2 | 24,432 | 39,750 | 62.70% |
| Orange Jce, Fzn Conc | 8,774 | 8,097 | -7.72% |
| Propane | 1,107 | 70 | -93.68% |
| Dollar Index | 2,541 | 1,281 | -49.59% |
| European Currency Unit | 1,902 | 1,585 | -16.67% |
| Five Year Treasury Index | | 2,250 | |
| NEW YORK COTTON EXCHANGE | 38,756 | 53,033 | 36.84% |
| NYSE Composite Index | 18,816 | 9,431 | -49.88% |
| Cmdty Rsrch Bureau Index | 1,226 | 3,831 | 212.48% |
| Russell 2000 | | 401 | |
| Russell 3000 | | 1,112 | |
| NEW YORK FUTURES EX | 20,042 | 14,775 | -26.28% |
| Palladium | 6,946 | 7,271 | 4.68% |
| Platinum | 19,152 | 22,183 | 15.83% |
| No. 2 Heating Oil, NY | 82,224 | 70,432 | -14.34% |
| Unleaded Reg Gas. NY | 19,622 | 31,192 | 58.96% |
| Crude Oil | 114,505 | 156,013 | 36.25% |
| Propane | | 1,636 | |
| NEW YORK MERCANTILE EX | 242,449 | 288,727 | 19.09% |
| Rice, Rough New | 410 | 3,464 | 744.88% |
| CHICAGO RICE & COTTON EX | 410 | 3,464 | 7 |
| TOTAL | 2,223,439 | 2,613,442 | 17.54% |

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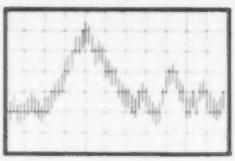

# OPEN INTEREST REPORT

NOVEMBER 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | NOVEMBER 1986 | NOVEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 28,704 | 29,924 | 4.25% |
| Corn | 135,473 | 134,570 | -0.67% |
| Oats | 5,047 | 5,622 | 11.39% |
| Soybeans | 81,736 | 124,224 | 51.98% |
| Soybean Oil | 72,037 | 80,398 | 11.61% |
| Soybean Meal | 57,794 | 82,040 | 41.95% |
| Silver (1,000 oz) | 14,427 | 11,185 | -22.47% |
| Gold(kilo) | 1,281 | 1,446 | 12.88% |
| Silver (5,000 oz) | | 434 | |
| Gold (1,000 oz) | | 887 | |
| GNMA Mrtges, CDR | 1,189 | 1,132 | -4.79% |
| Corporate Bond Index | | 533 | |
| T-Bonds | 229,245 | 296,439 | 29.31% |
| T-Notes (6 1/2-10 year) | 61,613 | 73,749 | 19.70% |
| MMI Maxi | 7,268 | 3,074 | -57.71% |
| Municipal Bond | 9,790 | 17,261 | 76.31% |
| Institutional Index | | 0 | |
| CHICAGO BD OF TRADE | 705,604 | 862,918 | 22.29% |
| Wheat | 13,568 | 20,717 | 52.69% |
| Value Line Index | 6,543 | 2,851 | -56.43% |
| Mini Value Line | 226 | 107 | -52.65% |
| KANSAS CITY BD OF TRADE | 20,337 | 23,675 | 16.41% |
| Coffee "C" | 15,081 | 21,491 | 42.50% |
| Sugar #11 | 84,340 | 115,200 | 36.59% |
| Sugar #14 | 6,833 | 7,222 | 5.69% |
| White Sugar | | 447 | |
| Cocoa (10 M tons) | 22,577 | 27,643 | 22.44% |
| CPI-W | 58 | 1 | -98.28% |
| COFFEE SUGAR & COCOA | 128,889 | 172,004 | 33.45% |

| | NOVEMBER 1986 | NOVEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 9,754 | 1,526 | -84.36% |
| Corn (1,000 bu) | 5,017 | 11,806 | 135.32% |
| Oats (1,000 bu) | 67 | 190 | 183.58% |
| Soybeans (1,000 bu) | 9,186 | 6,180 | -32.72% |
| Soybean Meal Old | 28 | | -100.00% |
| Soybean Meal New | 342 | 292 | -14.62% |
| Live Cattle (20,000#) | 482 | 489 | 1.45% |
| Live Hogs (15,000#) | 3,320 | 956 | -71.20% |
| New York Silver | 276 | 263 | -4.71% |
| New York Gold | 375 | 265 | -29.33% |
| Platinum | 114 | 72 | -36.84% |
| Copper | 0 | | |
| New Copper | 13 | | -100.00% |
| T-Bonds ($50,000) | 1,710 | 4,823 | 182.05% |
| T-Bills ($500,000) | 623 | 396 | -36.44% |
| British Pound | 93 | 144 | 54.84% |
| Swiss Franc | 633 | 769 | 21.48% |
| Deutschemark | 558 | 456 | -18.28% |
| Japanese Yen | 374 | 296 | -20.86% |
| Canadian Dollar | 65 | 35 | -46.15% |
| MIDAMERICA COMMODITY EX | 33,030 | 28,958 | -12.33% |
| Live Hogs (30,000#) | 30,980 | 26,017 | -16.02% |
| Pork Bellies (38,000#) | 11,453 | 10,554 | -7.85% |
| Live Cattle | 64,658 | 75,523 | 16.80% |
| Feeder Cattle | 9,083 | 19,136 | 110.68% |
| Lumber | 5,646 | 6,229 | 10.33% |
| T-Bills (90-day) | 37,601 | 23,396 | -37.78% |
| Domestic CD (90-day) | 22 | | -100.00% |
| Eurodollar (3-month) | 234,299 | 354,329 | 51.23% |
| European Currency Unit | 611 | | -100.00% |
| Gold | | 749 | |
| British Pound | 34,127 | 46,132 | 35.18% |
| Canadian Dollar | 14,648 | 19,321 | 31.90% |
| Deutschemark | 58,346 | 59,808 | 2.51% |
| Japanese Yen | 41,052 | 60,299 | 46.88% |
| Swiss Franc | 34,495 | 40,772 | 18.20% |
| French Franc | 171 | 788 | 360.82% |
| Australian Dollar | | 1,388 | |
| S&P 500 Index | 144,347 | 139,887 | -3.09% |
| CHICAGO MERCANTILE EX | 721,539 | 884,328 | 22.56% |

| | NOVEMBER 1986 | NOVEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 4,437 | 5,756 | 29.73% |
| White Wheat (5,000 bu) | 48 | 54 | 12.50% |
| High Fructose Corn Syrup | | 13 | |
| MINNEAPOLIS GRAIN EX | 4,485 | 5,823 | 29.83% |
| Copper | 74,353 | 44,425 | -40.25% |
| Silver (5,000 oz) | 90,952 | 71,169 | -21.75% |
| Gold (100 oz) | 131,679 | 152,206 | 15.59% |
| Aluminum | 781 | 394 | -49.55% |
| Moody's Index | | 151 | |
| COMMODITY EXCHANGE | 297,765 | 268,345 | -9.88% |
| Cotton #2 | 20,534 | 34,600 | 68.50% |
| Orange Jce, Fzn Conc | 9,413 | 9,798 | 4.09% |
| Propane | 761 | 10 | -98.69% |
| Dollar Index | 2,258 | 5,972 | 164.48% |
| European Currency Unit | 2,015 | 1,914 | -5.01% |
| Five Year Treasury Index | | 6,618 | |
| NEW YORK COTTON EXCHANGE | 34,981 | 58,912 | 68.41% |
| NYSE Composite Index | 20,740 | 9,887 | -52.33% |
| Cmdty Rsrch Bureau Index | 1,825 | 4,403 | 141.26% |
| Russell 2000 | | 458 | |
| Russell 3000 | | 1,085 | |
| NEW YORK FUTURES EX | 22,565 | 15,833 | -29.83% |
| Palladium | 6,670 | 6,855 | 2.77% |
| Platinum | 18,204 | 20,141 | 10.64% |
| No. 2 Heating Oil, NY | 70,196 | 73,856 | 5.21% |
| Unleaded Reg Gas. NY | 17,568 | 35,262 | 100.72% |
| Crude Oil | 100,411 | 159,115 | 58.46% |
| Propane | | 1,789 | |
| NEW YORK MERCANTILE EX | 213,049 | 297,018 | 39.41% |
| Rice, Rough New | 255 | 2,157 | 745.88% |
| CHICAGO RICE & COTTON EX | 255 | 2,157 | 745.88% |
| TOTAL | 2,182,499 | 2,619,971 | 20.04% |

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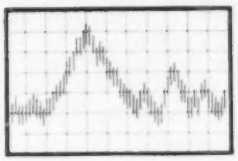

# OPEN INTEREST REPORT

DECEMBER 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

| | DECEMBER 1986 | DECEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 23,153 | 29,732 | 28.42% |
| Corn | 121,098 | 127,665 | 5.42% |
| Oats | 6,054 | 6,110 | 0.93% |
| Soybeans | 78,442 | 110,085 | 40.34% |
| Soybean Oil | 63,797 | 76,229 | 19.49% |
| Soybean Meal | 56,475 | 68,170 | 20.71% |
| Silver (1,000 oz) | 12,748 | 10,167 | -20.25% |
| Gold (kilo) | 1,513 | 989 | -34.63% |
| Silver (5,000 oz) | | 213 | |
| Gold (100 oz) | | 417 | |
| GNMA Mrtges, CDR | 1,182 | 0 | |
| Corporate Bond Index | | 24 | |
| T-Bonds | 229,286 | 262,326 | 14.41% |
| T-Notes (6 1/2-10 year) | 53,693 | 76,156 | 41.84% |
| MMI Maxi | 4,713 | 2,233 | -52.62% |
| Municipal Bond Institutional Index | 6,655 | 11,145 | 67.47% |
| CHICAGO BD OF TRADE | 658,809 | 781,661 | 18.65% |
| Wheat | 11,442 | 19,686 | 72.05% |
| Value Line Index | 8,735 | 1,524 | -82.55% |
| Mini Value Line | 150 | 93 | -38.00% |
| KANSAS CITY BD OF TRADE | 20,327 | 21,303 | 4.80% |
| Coffee "C" | 14,928 | 21,921 | 46.84% |
| Sugar #11 | 92,574 | 135,754 | 46.64% |
| Sugar #14 | 6,668 | 8,233 | 23.47% |
| White Sugar | | 452 | |
| Cocoa (10 M tons) | 26,109 | 26,978 | 3.33% |
| CPI-W | 57 | 1 | -98.25% |
| COFFEE SUGAR & COCOA | 140,336 | 193,339 | 37.77% |

| | DECEMBER 1986 | DECEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 6,087 | 2,113 | -65.29% |
| Corn (1,000 bu) | 11,140 | 4,428 | -60.25% |
| Oats (1,000 bu) | 78 | 54 | -30.77% |
| Soybeans (1,000 bu) | 5,513 | 5,020 | -8.94% |
| Soybean Meal Old | 11 | 0 | -100.00% |
| Soybean Meal New | 270 | 348 | 28.89% |
| Live Cattle (20,000#) | 560 | 519 | -7.32% |
| Live Hogs (15,000#) | 2,017 | 615 | -69.51% |
| New York Silver | 237 | 329 | 38.82% |
| New York Gold | 330 | 261 | -20.91% |
| Platinum | 131 | 68 | -48.09% |
| Copper | | | |
| New Copper | 4 | 0 | |
| T-Bonds ($50,000) | 1,773 | 4,775 | 169.32% |
| T-Bills ($500,000) | 463 | 254 | -45.14% |
| British Pound | 133 | 73 | -45.11% |
| Swiss Franc | 603 | 345 | -42.79% |
| Deutschemark | 490 | 330 | -32.65% |
| Japanese Yen | 307 | 196 | -36.16% |
| Canadian Dollar | 42 | 23 | -45.24% |
| MIDAMERICA COMMODITY EX | 30,189 | 19,751 | -34.58% |
| Live Hogs (30,000#) | 23,620 | 23,740 | 0.51% |
| Pork Bellies (38,000#) | 11,057 | 12,386 | 12.02% |
| Live Cattle | 56,421 | 71,804 | 27.26% |
| Feeder Cattle | 9,044 | 20,996 | 132.15% |
| Lumber | 5,844 | 6,151 | 5.25% |
| T-Bills (90-day) | 37,558 | 18,752 | -50.07% |
| Domestic CD (90-day) | 20 | | |
| Eurodollar (3-month) | 214,401 | 292,326 | 36.35% |
| European Currency Unit | 11 | 0 | |
| Gold | | 272 | |
| British Pound | 23,145 | 28,593 | 23.54% |
| Canadian Dollar | 14,937 | 14,908 | -0.19% |
| Deutschemark | 44,292 | 32,536 | -26.54% |
| Japanese Yen | 23,172 | 42,656 | 84.08% |
| Swiss Franc | 23,138 | 24,298 | 5.01% |
| French Franc | 92 | 109 | 18.48% |
| Australian Dollar | | 618 | |
| S&P 500 Index | 95,433 | 107,973 | 13.14% |
| CHICAGO MERCANTILE EX | 582,185 | 698,118 | 19.91% |

| | DECEMBER 1986 | DECEMBER 1987 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (5,000 bu) | 3,918 | 6,888 | 75.80% |
| White Wheat (5,000 bu) | 17 | 75 | 341.18% |
| High Fructose Corn Syrup | | 1 | |
| MINNEAPOLIS GRAIN EX | 3,935 | 6,964 | 76.98% |
| Copper | 77,988 | 41,206 | -47.16% |
| Silver (5,000 oz) | 89,822 | 74,233 | -17.36% |
| Gold (100 oz) | 140,744 | 150,106 | 6.65% |
| Aluminum | 977 | 270 | -72.36% |
| Moody's Index | | 1 | |
| COMMODITY EXCHANGE | 309,531 | 265,816 | -14.12% |
| Cotton #2 | 23,035 | 33,204 | 44.15% |
| Orange Jce, Fzn Conc | 11,290 | 10,563 | -6.44% |
| Propane | 525 | 0 | |
| Dollar Index | 1,853 | 5,638 | 204.26% |
| European Currency Unit | 1,486 | 1,214 | -18.30% |
| Five Year Treasury Index | | 2,590 | |
| NEW YORK COTTON EXCHANGE | 38,189 | 53,209 | 39.33% |
| NYSE Composite Index | 9,306 | 5,106 | -45.13% |
| Cmdty Rsrch Bureau Index | 2,439 | 2,497 | 2.38% |
| Russell 2000 | | 55 | |
| Russell 3000 | | 12 | |
| NEW YORK FUTURES EX | 11,745 | 7,670 | -34.70% |
| Palladium | 5,872 | 5,728 | -2.45% |
| Platinum | 17,707 | 17,764 | 0.32% |
| No. 2 Heating Oil, NY | 72,564 | 63,427 | -12.59% |
| Unleaded Reg Gas. NY | 27,100 | 38,968 | 43.79% |
| Crude Oil | 121,248 | 208,259 | 71.76% |
| Propane | | 1,292 | |
| NEW YORK MERCANTILE EX | 244,491 | 335,438 | 37.20% |
| Rice | 272 | 2,572 | 845.59% |
| CHICAGO RICE & COTTON EX | 272 | 2,572 | 845.59% |
| TOTAL | 2,040,009 | 2,385,841 | 16.95% |